



6351-01-P

## **COMMODITY FUTURES TRADING COMMISSION**

### **Market Risk Advisory Committee**

**AGENCY:** Commodity Futures Trading Commission.

**ACTION:** Notice of meeting.

**SUMMARY:** The Commodity Futures Trading Commission (CFTC) announces that on December 11, 2019, from 9:30 a.m. to 1:00 p.m., the Market Risk Advisory Committee (MRAC) will hold a public meeting in the Conference Center at the CFTC's Washington, DC, headquarters. At this meeting, the MRAC will receive status reports from its subcommittees (Climate-related Market Risk, Central Counterparty (CCP) Risk and Governance, Market Structure, and Interest Rate Benchmark Reform) and discuss other issues involving the transition from the London Inter-bank Offered Rate to alternative risk-free reference rates (RFRs), including the International Swaps and Derivatives Association's recent consultation on the final parameters for the spread and term adjustments that will apply to RFRs if derivatives fallbacks are triggered.

**DATES:** The meeting will be held on December 11, 2019, from 9:30 a.m. to 1:00 p.m. Members of the public who wish to submit written statements in connection with the meeting should submit them by December 18, 2019.

**ADDRESSES:** The meeting will take place in the Conference Center at the CFTC's headquarters, Three Lafayette Centre, 1155 21st Street, NW, Washington, DC 20581.

You may submit public comments, identified by "Market Risk Advisory Committee," by any of the following methods:

- *CFTC website:* <http://comments.cftc.gov>. Follow the instructions for submitting comments through the Comments Online process on the website.
- *Mail:* Christopher Kirkpatrick, Secretary of the Commission, Commodity Futures Trading Commission, Three Lafayette Center, 1155 21st Street NW, Washington, DC 20581.
- *Hand Delivery/Courier:* Same as Mail, above.

Any statements submitted in connection with the committee meeting will be made available to the public, including publication on the CFTC website, <http://www.cftc.gov>.

**FOR FURTHER INFORMATION CONTACT:** Alicia L. Lewis, MRAC Designated Federal Officer, Commodity Futures Trading Commission, Three Lafayette Centre, 1155 21st Street, NW, Washington, DC 20581; (202) 418-5862.

**SUPPLEMENTARY INFORMATION:** The meeting will be open to the public with seating on a first-come, first-served basis. Members of the public may also listen to the meeting by telephone by calling a domestic toll-free telephone or international toll or toll-free number to connect to a live, listen-only audio feed. Call-in participants should be prepared to provide their first name, last name, and affiliation.

Domestic Toll Free: 1-877-951-7311

International Toll and Toll Free: Will be posted on the CFTC's website, <http://www.cftc.gov>, on the page for the meeting, under Related Links.

Pass Code/Pin Code: 1869090

The meeting agenda may change to accommodate other MRAC priorities. For agenda updates, please visit the MRAC committee site at:

*[https://www.cftc.gov/About/CFTCCcommittees/MarketRiskAdvisoryCommittee/mrac\\_meetings.html](https://www.cftc.gov/About/CFTCCcommittees/MarketRiskAdvisoryCommittee/mrac_meetings.html).*

After the meeting, a transcript of the meeting will be published through a link on the CFTC's website, *<http://www.cftc.gov>*. All written submissions provided to the CFTC in any form will also be published on the CFTC's website. Persons requiring special accommodations to attend the meeting because of a disability should notify the contact person above.

(Authority: 5 U.S.C. app. 2 section 10(a)(2)).

Dated: November 21, 2019.

Robert Sidman,

*Deputy Secretary of the Commission.*

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